

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-314

Organization: New York Mercantile Exchange, Inc. ("NYMEX")

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/13/2015 Filing Description: Amendment to the Termination of Trading of Four (4) Asia Coal Option Contracts

**SPECIFY FILING TYPE**

Please note only ONE choice allowed per Submission.

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

**Rule Numbers:**

**New Product**

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

**Official Product Name:**

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

**Official Name(s) of Product(s) Affected:** See filing.

**Rule Numbers:** 1121, 1132, 1123 and 1133

August 13, 2015

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Future Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Amendment to the Termination of Trading of Four (4) Asia Coal Option Contracts. NYMEX Submission No. 15-314**

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying rule amendments for four (4) Asia coal option contracts to amend the termination of trading, effective on Sunday, August 30, 2015 for trade date Monday, August 31, 2015.

<b>Contract Name</b>	<b>Commodity Code</b>	<b>Rule Chapter</b>
Coal (API 8) cfr South China (Argus/McCloskey) Option on Quarterly Futures Strip	A84	1121
Indonesian Coal (McCloskey sub-bituminous) Option on Quarterly Futures Strip	IC4	1132
Coal (API 8) cfr South China (Argus/McCloskey) Option on Calendar Futures Strip	AC8	1123
Indonesian Coal (McCloskey sub-bituminous) Option on Calendar Futures Strip	ICC	1133

These Asia coal options are physically settled contracts that exercise into underlying futures contracts upon expiration. The exercise of these Asia option contracts is set to take place during the Exchange’s mid-day clearing cycle. The amendments add language to the Termination of Trading rule of each product to codify the exercise process. Currently, there is no open interest in these option contracts. The rule amendments are provided in blackline format in Appendix A.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“Act” or “CEA”) and identified that the listing rule amendments may have some bearing on the following Core Principles:

Daily Publication of Trading Information: NYMEX will continue to comply with this Core Principle by making public daily information on settlement prices, volume, open interest, and opening and closing ranges for the futures contracts listed above.

Availability of General Information: Pursuant to the Exchange's obligations under this Core Principle, on the effective date of the rule amendments, the Exchange will publish the amendment to the last trading day to the marketplace via Special Executive Report ("SER"). The SER will be posted on the Exchange's website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the listing rule amendment complies with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment:  
Appendix A – NYMEX Rulebook Amendments (blackline format)

## Appendix A

### NYMEX Rulebook

(Underline indicates addition; ~~strike through~~ indicates deletion)

#### Chapter 1121

##### Coal (API 8) cfr South China (Argus/McCloskey) Option on Quarterly Futures Strip

###### 1121101. **OPTION CHARACTERISTICS**

###### 1121101.E. Termination of Trading

The option contract shall expire 30 calendar days prior to the first calendar day of the first month in the strip of deliverable futures. If such day is not a London business day, trading shall terminate on the preceding London business day. Trading shall cease at 3:30 p.m. London Time on the expiration day.

Notice of exercise must be delivered by a Clearing Member to the Clearing House not later than 6:00 p.m. London time on the Expiration Day. The option shall be available for automatic exercise. The in-the-money value of the option shall be based on the settlement price for the underlying strip of futures on the Expiration Day.

#### Chapter 1132

##### Indonesian Coal (McCloskey sub-bituminous) Option on Quarterly Futures Strip

###### 1132101. **OPTION CHARACTERISTICS**

###### 1132101.E. Termination of Trading

The option contract shall expire 30 calendar days prior to the first calendar day of the first month in the strip of deliverable futures. If such day is not a London business day, trading shall terminate on the preceding London business day. Trading shall cease at 3:30 p.m. London Time on the expiration day.

Notice of exercise must be delivered by a Clearing Member to the Clearing House not later than 6:00 p.m. London time on the Expiration Day. The option shall be available for automatic exercise. The in-the-money value of the option shall be based on the settlement price for the underlying strip of futures on the Expiration Day.

#### Chapter 1123

##### Coal (API 8) cfr South China (Argus/McCloskey) Option on Calendar Futures Strip

###### 1123101. **OPTION CHARACTERISTICS**

###### 1123101.E. Termination of Trading

The option contract shall expire 30 calendar days prior to the first calendar day of the first month in the strip of deliverable futures. If such day is not a London business day, trading shall terminate on

the preceding London business day. Trading shall cease at 3:30 p.m. London Time on the expiration day.

Notice of exercise must be delivered by a Clearing Member to the Clearing House not later than 6:00 p.m. London time on the Expiration Day. The option shall be available for automatic exercise. The in-the-money value of the option shall be based on the settlement price for the underlying strip of futures on the Expiration Day.

## Chapter 1133

### Indonesian Coal (McCloskey sub-bituminous) Option on Calendar Futures Strip

#### 1133101. **OPTION CHARACTERISTICS**

##### 1133101.E. Termination of Trading

The option contract shall expire 30 calendar days prior to the first calendar day of the first month in the strip of deliverable futures. If such day is not a London business day, trading shall terminate on the preceding London business day. Trading shall cease at 3:30 p.m. London Time on the expiration day.

Notice of exercise must be delivered by a Clearing Member to the Clearing House not later than 6:00 p.m. London time on the Expiration Day. The option shall be available for automatic exercise. The in-the-money value of the option shall be based on the settlement price for the underlying strip of futures on the Expiration Day.